

Solactive GBS Developed Markets ex Japan Large & Mid Cap USD Index NTR

DESCRIPTION

The Solactive GBS Developed Markets ex Japan Large & Mid Cap USD Index NTR is part of the Solactive Global Benchmark Series which includes benchmark indices for developed and emerging market countries. The index intends to track the performance of the large and mid cap segment covering approximately the largest 85% of the free-float market capitalization in the Developed Markets excluding Japan. It is calculated as a net total return index in USD and weighted by free-float market capitalization.

HISTORICAL PERFORMANCE



CHARACTERISTICS

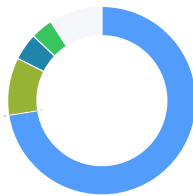
ISIN / WKN	DE000SLA8ES0 / SLA8ES	Base Value / Base Date	549.88 Points / 08.05.2006
Bloomberg / Reuters	/ .SXJLMCUN	Last Price	1836.66
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	Net Total Return	Calculation	8:00 am to 10:30 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 08.05.2006
Index Members	1297		

STATISTICS

	30D	90D	180D	360D	YTD	Since Inception
Performance	4.22%	2.94%	8.42%	35.28%	20.14%	234.01%
Performance (p.a.)	-	-	-	-	-	8.12%
Volatility (p.a.)	13.08%	10.46%	10.55%	12.14%	11.30%	18.20%
High	1836.66	1838.43	1838.43	1838.43	1838.43	1838.43
Low	1735.44	1735.44	1658.39	1300.13	1514.69	292.48
Sharpe Ratio	4.99	1.18	1.67	2.93	2.24	0.43
Max. Drawdown	-3.59%	-5.60%	-5.60%	-5.60%	-5.60%	-58.25%
VaR 95 \ 99				-16.4% \ -34.3%		-27.3% \ -56.2%
CVaR 95 \ 99				-29.4% \ -46.6%		-46.5% \ -84.6%

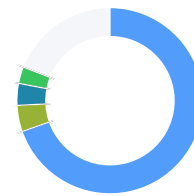
COMPOSITION BY CURRENCIES

- USD 72.5%
- EUR 9.9%
- GBP 4.6%
- CAD 3.8%
- Others 9.2%



COMPOSITION BY COUNTRIES

- US 69.6%
- GB 4.6%
- CA 3.8%
- CH 2.9%
- Others 19.1%



TOP COMPONENTS AS OF 21-Oct-2021

Company	Ticker	Country	Currency	Index Weight (%)
APPLE INC	AAPL UW Equity	US	USD	4.52%
MICROSOFT CORP	MSFT UW Equity	US	USD	4.18%
AMAZON.COM INC	AMZN UW Equity	US	USD	2.69%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	1.53%
FACEBOOK INC	FB UW Equity	US	USD	1.48%
ALPHABET INC C-SHARES	GOOG UW Equity	US	USD	1.44%
TESLA INC	TSLA UW Equity	US	USD	1.25%
NVIDIA CORP	NVDA UW Equity	US	USD	0.98%
JPMORGAN CHASE & CO	JPM UN Equity	US	USD	0.92%
JOHNSON & JOHNSON	JNJ UN Equity	US	USD	0.78%

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